INDEX TO VOLUME LVIX

ARTICLES

A Catering Theory of Dividends ..... *Malcolm Baker and Jeffrey Wurgler* 1125

A Multinational Perspective on Capital Structure Choice and Internal Capital Markets ..... *Mihir A. Desai, C. Fritz Foley, and James R. Hines Jr.* 2451

An Examination of Long-Term Abnormal Stock Returns and Operating Performance Following R&D Increases ..... *Allan C. Eberhart, William F. Maxwell, and Akhtar R. Siddique* 623

Analyzing the Analysts: When Do Recommendations Add Value? ..... *Narasimhan Jegadeesh, Joonghyuk Kim, Susan D. Krische, and Charles M. C. Lee* 1083

Are Investors Rational? Choices among Index Funds ..... *Edwin J. Elton, Martin J. Gruber, and Jeffrey A. Busse* 261

Are Judgment Errors Reflected in Market Prices and Allocations? Experimental Evidence Based on the Monty Hall Problem ..... *Brian D. Kluger and Steve B. Wyatt* 969

Are Momentum Profits Robust to Trading Costs? ..... *Robert A. Korajczyk and Ronnie Sadka* 1039

Bank and Nonbank Financial Intermediation ..... *Philip Bond* 2489

Banks versus Venture Capital: Project Evaluation, Screening, and Expropriation ..... *Masako Ueda* 601

Bids and Allocations in European IPO Bookbuilding ..... *Tim Jenkinson and Howard Jones* 2309

Bond Insurance: What Is Special About Munis? ..... *Vikram Nanda and Rajdeep Singh* 2253

Bondholder Wealth Effects in Mergers and Acquisitions: New Evidence from the 1980s and 1990s ..... *Matthew T. Billett, Tao-Hsien Dolly King, and David C. Mauer* 107

Cash and Corporate Control ..... *Olubunmi Faleye* 2041

Characteristics, Contracts, and Actions: Evidence from Venture Capitalist Analyses ..... *Steven N. Kaplan and Per Strömberg* 2177

Collars and Renegotiation in Mergers and Acquisitions ..... *Micah S. Officer* 2719

Compensation, Incentives, and the Duality of Risk Aversion and Riskiness *Stephen A. Ross* 207

Competition and Coalition among Underwriters: The Decision to Join a Syndicate ..... *Wei-Ling Song* 2421

Convertible Bond Design and Capital Investment: The Role of Call Provisions ..... *Timo P. Korkeamaki and William T. Moore* 391

Corporate Investment and Asset Price Dynamics: Implications for the Cross-section of Returns ..... *Murray Carlson, Adlai Fisher, and Ron Giammarino* 2577

Correlated Trading and Location ..... *Lei Feng and Mark S. Seasholes* 2117

Default Risk in Equity Returns ..... *Maria Vassalou and Yuhang Xing* 831

Diversification as a Public Good: Community Effects in Portfolio Choice ..... *Peter M. Demarzo, Ron Kaniel, and Ilan Kremer* 1677

Diversification Discount or Premium? New Evidence from the Business Information Tracking Series ..... *Belén Villalonga* 479

Dividend Changes and the Persistence of Past Earnings Changes ..... *Adam S. Koch and Amy X. Sun* 2093

Do Initial Public Offering Firms Purchase Analyst Coverage with Underpricing? ..... *Michael T. Cliff and David J. Denis* 2871
Do Stock Prices and Volatility Jump? Reconciling Evidence from Spot and Option Prices..... *Bjørn Eraker* 1367
Does Net Buying Pressure Affect the Shape of Implied Volatility Functions?..... *Nicolas P. B. Bollen and Robert E. Whaley* 711
Does Stock Return Momentum Explain the "Smart Money" Effect?..... *Travis Sapp and Ashish Tiwari* 2605
Economic News and the Impact of Trading on Bond Prices..... *T. Clifton Green* 1201
Electricity Forward Prices: A High-Frequency Empirical Analysis..... *Francis A. Longstaff and Ashley W. Wang* 1877
Employee Stock Options, Corporate Taxes, and Debt Policy..... *John R. Graham, Mark H. Lang, and Douglas A. Shackelford* 1585
Endogenous Liquidity in Asset Markets..... *Andrea L. Eisfeldt* 1
Estimation and Test of a Simple Model of Intertemporal Capital Asset Pricing ..... *Michael J. Brennan, Ashley W. Wang, and Yihong Xia* 1743
Executive Option Repricing, Incentives, and Retention..... *Mark A. Chen* 1167
Financial Development and Intersectoral Allocation: A New Approach... *Raymond Fisman and Inessa Love* 2785
Forecast Dispersion and the Cross Section of Expected Returns..... *Timothy C. Johnson* 1957
Hedge Funds and the Technology Bubble..... *Markus K. Brunnermeier and Stefan Nagel* 2013
How Do Exchanges Select Stocks for Option Listing? ..... *Stewart Mayhew and Vassil Mihov* 447
How to Discount Cashflows with Time-Varying Expected Returns ..... *Andrew Ang and Jun Liu* 2745
Idiosyncratic Consumption Risk and the Cross Section of Asset Returns.. *Kris Jacobs and Kevin Q. Wang* 2211
Information and the Cost of Capital... *David Easley and Maureen O'Hara* 1553
Informed Trading in Stock and Option Markets..... *Sugato Chakravarty, Huseyin Gulen, and Stewart Mayhew* 1235
Informed Trading When Information Becomes Stale..... *Dan Bernhardt and Jianjun Miao* 339
International Evidence on Institutional Trading Behavior and Price Impact ..... *Chiraphol N. Chiyachantana, Pankaj K. Jain, Christine Jiang, and Robert A. Wood* 869
Investment–Cash Flow Sensitivities: Constrained versus Unconstrained Firms..... *Nathalie Moyen* 2061
Is All That Talk Just Noise? The Information Content of Internet Stock Message Boards..... *Werner Antweiler and Murray Z. Frank* 1259
Liquidity Externalities and Adverse Selection: Evidence from Trading after Hours..... *Michael J. Barclay and Terrence Hendershott* 681
Luxury Goods and the Equity Premium *Yacine Aït-Sahalia, Jonathan A. Parker, and Motohiro Yogo* 2959
Market Imperfections, Investment Flexibility, and Default Spreads .... *Sheridan Titman, Stathis Tompaidis, and Sergey Tsyplakov* 165
Market States and Momentum..... *Michael J. Cooper, Roberto C. Gutierrez Jr., and Allaudeen Hameed* 1345
Market Valuation and Merger Waves.. *Matthew Rhodes-Kropf and S. Viswanathan* 2685
Minutes of the Annual Membership Meeting ..... *David H. Pyle* 1931
Monitoring as a Motivation for IPO Underpricing..... *Onur Aruğaslan, Douglas O. Cook, and Robert Kieschnick* 2403

Moral Hazard and Optimal Subsidiary Structure for Financial Institutions
Charles Kahn and Andrew Winton 2531
Near-sighted Justice
Dan Bernhardt and Ed Nosal 2655
News Arrival, Jump Dynamics, and Volatility Components for Individual Stock Returns
John M. Maheu and Thomas H. McCurdy 755
Optimal Asset Location and Allocation with Taxable and Tax-Deferred Investing
Robert M. Dammon, Chester S. Spatt, and Harold H. Zhang 999
Optimal Consumption and Investment with Transaction Costs and Multiple Risky Assets
Hong Liu 289
Optimal Diversification: Reconciling Theory and Evidence
Joao Gomes and Dmitry Livdan 507
Option Pricing on Stocks in Mergers and Acquisitions
Ajay Subramanian 795
Option-Implied Risk Aversion Estimates
Robert R. Bliss and Nikolaos Panigirtzoglou 407
Predictable Investment Horizons and Wealth Transfers among Mutual Fund Shareholders
Woodrow T. Johnson 1979
Presidential Address, Committing to Commit: Short-term Debt When Enforcement Is Very Costly
Douglas W. Diamond 1447
Price Discovery in the U.S. Treasury Market: The Impact of Orderflow and Liquidity on the Yield Curve
Michael W. Brandt and Kenneth A. Kavajecz 2623
Price Pressure around Mergers
Mark Mitchell, Todd Pulvino, and Erik Stafford 31
Private Benefits of Control: An International Comparison
Alexander Dyck and Luigi Zingales 537
Remuneration, Retention, and Reputation Incentives for Outside Directors
David Yermack 2281
Report of the Editor of *The Journal of Finance* for the Year 2003
Robert F. Stambaugh 1935
Report of the Executive Secretary and Treasurer
David H. Pyle 1933
Risk Sharing and Asset Prices: Evidence from a Natural Experiment
Anusha Chari and Peter Blair Henry 1295
Risk-Neutral Parameter Shifts and Derivatives Pricing in Discrete Time
Mark Schroder 2375
Risks for the Long Run: A Potential Resolution of Asset Pricing Puzzles
Ravi Bansal and Amir Yaron 1481
Short-Selling Prior to Earnings Announcements
Stephen E. Christophe, Michael G. Ferri, and James J. Angel 1845
Social Interaction and Stock-Market Participation
Harrison Hong, Jeffrey D. Kubik, and Jeremy C. Stein 137
Specification Analysis of Option Pricing Models Based on Time-Changed Lévy Processes
Jing-zhi Huang and Liuren Wu 1405
Systemic Risk and International Portfolio Choice
Sanjiv Ranjan Das and Raman Uppal 2809
The 52-Week High and Momentum Investing
Thomas J. George and Chuan-Yang Hwang 2145
The Cash Flow Sensitivity of Cash
Heitor Almeida, Murillo Campello, and Michael S. Weisbach 1777
The Choice of Private Versus Public Capital Markets: Evidence from Privatizations
William L. Megginson, Robert C. Nash, Jeffry M. Netter, and Annette B. Poulsen 2835
The Development of Secondary Market Liquidity for NYSE-Listed IPOs
Shane A. Corwin, Jeffrey H. Harris, and Marc L. Lipson 2339
The Effect of Banking Relationships on the Firm's IPO Underpricing
Carola Schenone 2903
The Foundations of Freezeout Laws in Takeovers
Yakov Amihud, Marcel Kahan, and Rangarajan K. Sundaram 1325

The Information Content of Share Repurchase Programs ..... *Gustavo Grullon and Roni Michaely* 651
The Nature of Discipline by Corporate Takeovers ..... *Omesh Kini, William Kracaw, and Shehzad Mian* 1511
The Price Response to S&P 500 Index Additions and Deletions: Evidence of Asymmetry and a New Explanation ..... *Honghui Chen, Gregory Noronha, and Vijay Singal* 1901
The Statistical and Economic Role of Jumps in Continuous-Time Interest Rate Models ..... *Michael Johannes* 227
The Timing of Option Repricing ..... *Sandra Renfro Callaghan, P. Jane Saly, and Chandra Subramaniam* 1651
Tobin's *Q*, Debt Overhang, and Investment ..... *Christopher A. Hennessy* 1717
Toward a National Market System for U.S. Exchange–listed Equity Options *Robert Battalio, Brian Hatch, and Robert Jennings* 933
Trading Activity and Price Volatility in the Municipal Bond Market ..... *Chris Downing and Frank Zhang* 899
Value-Enhancing Capital Budgeting and Firm-specific Stock Return Variation ..... *Art Durnev, Randall Morck, and Bernard Yeung* 65
What Do Entrepreneurs Pay for Venture Capital Affiliation? ..... *David H. Hsu* 1805
Why Do Firms Use Incentives That Have No Incentive Effects? ..... *Paul Oyer* 1619

INDEX TO VOLUME LVIX

AUTHORS

AÏT-SAHALIA, YACINE "Luxury Goods and the Equity Premium" 2959
ALMEIDA, HEITOR "The Cash Flow Sensitivity of Cash" 1777
AMIHUD, YAKOV "The Foundations of Freezeout Laws in Takeovers" 1325
ANG, ANDREW "How to Discount Cashflows with Time-Varying Expected Returns" 2745
ANGEL, JAMES J. (See Christophe) 1845
ANTWEILER, WERNER "Is All That Talk Just Noise? The Information Content of Internet Stock Message Boards" 1259
ARUĞASLAN, ONUR "Monitoring as a Motivation for IPO Underpricing" .. 2403
BAKER, MALCOLM "A Catering Theory of Dividends" 1125
BANSAL, RAVI "Risks for the Long Run: A Potential Resolution of Asset Pricing Puzzles" 1481
BARCLAY, MICHAEL J. "Liquidity Externalities and Adverse Selection: Evidence from Trading after Hours" 681
BATTALIO, ROBERT "Toward a National Market System for U.S. Exchange–listed Equity Options" 933
BERNHARDT, DAN "Informed Trading When Information Becomes Stale" .. 339
BERNHARDT, DAN "Near-sighted Justice" 2655
BILLETT, MATTHEW T. "Bondholder Wealth Effects in Mergers and Acquisitions: New Evidence from the 1980s and 1990s" 107
BLISS, ROBERT R. "Option-Implied Risk Aversion Estimates" 407
BOLLEN, NICOLAS P. B. "Does Net Buying Pressure Affect the Shape of Implied Volatility Functions?" 711
BOND, PHILIP "Bank and Nonbank Financial Intermediation" 2489
BRANDT, MICHAEL W. "Price Discovery in the U.S. Treasury Market: The Impact of Orderflow and Liquidity on the Yield Curve" 2623
BRENNAN, MICHAEL J. "Estimation and Test of a Simple Model of Intertemporal Capital Asset Pricing" 1743
BRUNNERMEIER, MARKUS K. "Hedge Funds and the Technology Bubble" . 2013
BUSSE, JEFFREY A. (See Elton) 261
CALLAGHAN, SANDRA RENFRO "The Timing of Option Repricing" 1651
CAMPELLO, MURILLO (See Almeida) 1777
CARLSON, MURRAY "Corporate Investment and Asset Price Dynamics: Implications for the Cross-section of Returns" 2577
CHAKRAVARTY, SUGATO "Informed Trading in Stock and Option Markets" ... 1235
CHARI, ANUSHA "Risk Sharing and Asset Prices: Evidence from a Natural Experiment" 1295
CHEN, HONGHUI "The Price Response to S&P 500 Index Additions and Deletions: Evidence of Asymmetry and a New Explanation" 1901
CHEN, MARK A. "Executive Option Repricing, Incentives, and Retention" 1167
CHIYACHANTANA, CHIRAPHOL N. "International Evidence on Institutional Trading Behavior and Price Impact" 869
CHRISTOPHE, STEPHEN E. "Short-Selling Prior to Earnings Announcements" . 1845
CLIFF, MICHAEL T. "Do Initial Public Offering Firms Purchase Analyst Coverage with Underpricing?" 2871
COOK, DOUGLAS O. (See Aruğaslan) 2403
COOPER, MICHAEL J. "Market States and Momentum" 1345
CORWIN, SHANE A. "The Development of Secondary Market Liquidity for NYSE-Listed IPOs" 2339
DAMMON, ROBERT M. "Optimal Asset Location and Allocation with Taxable and Tax-Deferred Investing" 999
DAS, SANJIV RANJAN "Systemic Risk and International Portfolio Choice" 2809
DEMARZO, PETER M. "Diversification as a Public Good: Community Effects in Portfolio Choice" 1677
DENIS, DAVID J. (See Cliff) 2871
DESAI, MIHIR A. "A Multinational Perspective on Capital Structure Choice and Internal Capital Markets" 2451
DIAMOND, DOUGLAS W. "Presidential Address, Committing to Commit: Short-term Debt When Enforcement Is Very Costly" 1447
DOWNING, CHRIS "Trading Activity and Price Volatility in the Municipal Bond Market" 899
DURNEV, ART "Value-Enhancing Capital Budgeting and Firm-specific Stock Return Variation" 65

DYCK, ALEXANDER "Private Benefits of Control: An International Comparison" 537
EASLEY, DAVID "Information and the Cost of Capital" 1553
EBERHART, ALLAN C. "An Examination of Long-Term Abnormal Stock Returns and Operating Performance Following R&D Increases" 623
EISFELDT, ANDREA L. "Endogenous Liquidity in Asset Markets" 1
ELTON, EDWIN J. "Are Investors Rational? Choices among Index Funds" .. 261
ERAKER, BJØRN "Do Stock Prices and Volatility Jump? Reconciling Evidence from Spot and Option Prices". 1367
FALEYE, OLUBUNMI "Cash and Corporate Control" 2041
FENG, LEI "Correlated Trading and Location" 2117
FERRI, MICHAEL G. (See Christophe) ... 1845
FISHER, ADLAI (See Carlson) 2577
FISMAN, RAYMOND "Financial Development and Intersectoral Allocation: A New Approach" 2785
FOLEY, C. FRITZ (See Desai) 2451
FRANK, MURRAY Z. (See Antweiler) 1259
GEORGE, THOMAS J. "The 52-Week High and Momentum Investing" 2145
GIAMMARINO, RON (See Carlson) 2577
GOMES, JOAO "Optimal Diversification: Reconciling Theory and Evidence" .. 507
GRAHAM, JOHN R. "Employee Stock Options, Corporate Taxes, and Debt Policy" 1585
GREEN, T. CLIFTON "Economic News and the Impact of Trading on Bond Prices" 1201
GRUBER, MARTIN J. (See Elton) 261
GRULLON, GUSTAVO "The Information Content of Share Repurchase Programs" 651
GULEN, HUSEYIN (See Chakravarty) 1235
GUTIERREZ JR., ROBERTO C. (See Cooper) 1345
HAMEED, ALLAUDEEN (See Cooper) 1345
HARRIS, JEFFREY H. (See Corwin) 2339
HATCH, BRIAN (See Battalio) 933
HENDERSHOTT, TERRENCE (See Barclay) . 681
HENNESSY, CHRISTOPHER A. "Tobin's *Q*, Debt Overhang, and Investment" ... 1717
HENRY, PETER BLAIR (See Chari) 1295
HINES JR., JAMES R. (See Desai) 2451
HONG, HARRISON "Social Interaction and Stock-Market Participation" 137
HSU, DAVID H. "What Do Entrepreneurs Pay for Venture Capital Affiliation?" 1805
HUANG, JING-ZHI "Specification Analysis of Option Pricing Models Based on Time-Changed Lévy Processes" 1405
HWANG, CHUAN-YANG (See George) 2145
JACOBS, KRIS "Idiosyncratic Consumption Risk and the Cross Section of Asset Returns" 2211
JAIN, PANKAJ K. (See Chiyachantana) .. 869
JEGADEESH, NARASIMHAN "Analyzing the Analysts: When Do Recommendations Add Value?" 1083
JENKINSON, TIM "Bids and Allocations in European IPO Bookbuilding" 2309
JENNINGS, ROBERT (See Battalio) 933
JIANG, CHRISTINE (See Chiyachantana) . 869
JOHANNES, MICHAEL "The Statistical and Economic Role of Jumps in Continuous-Time Interest Rate Models" 227
JOHNSON, TIMOTHY C. "Forecast Dispersion and the Cross Section of Expected Returns" 1957
JOHNSON, WOODROW T. "Predictable Investment Horizons and Wealth Transfers among Mutual Fund Shareholders" 1979
JONES, HOWARD (See Jenkinson) 2309
KAHAN, MARCEL (See Amihud) 1325
KAHN, CHARLES "Moral Hazard and Optimal Subsidiary Structure for Financial Institutions" 2531
KANIEL, RON (See Demarzo) 1677
KAPLAN, STEVEN N. "Characteristics, Contracts, and Actions: Evidence from Venture Capitalist Analyses" .. 2177
KAVAJECZ, KENNETH A. (See Brandt) 2623
KIESCHNICK, ROBERT (See Aruğaslan) ... 2403
KIM, JOONGHYUK (See Jegadeesh) 1083
KING, TAO-HSIEN DOLLY (See Billett) ... 107
KINI, OMESH "The Nature of Discipline by Corporate Takeovers" 1511
KLUGER, BRIAN D. "Are Judgment Errors Reflected in Market Prices and Allocations? Experimental Evidence Based on the Monty Hall Problem" 969
KOCH, ADAM S. "Dividend Changes and the Persistence of Past Earnings Changes" 2093
KORAJCZYK, ROBERT A. "Are Momentum Profits Robust to Trading Costs?" ... 1039
KORKEAMAKI, TIMO P. "Convertible Bond Design and Capital Investment: The Role of Call Provisions" 391
KRACAW, WILLIAM (See Kini) 1511
KREMER, ILAN (See Demarzo) 1677
KRISCHE, SUSAN D. (See Jegadeesh) 1083
KUBIK, JEFFREY D. (See Hong) 137
LANG, MARK H. (See Graham) 1585
LEE, CHARLES M. C. (See Jegadeesh) ... 1083
LIPSON, MARC L. (See Corwin) 2339
LIU, HONG "Optimal Consumption and Investment with Transaction Costs and Multiple Risky Assets" 289
LIU, JUN (See Ang) 2745
LIVDAN, DMITRY (See Gomes) 507
LONGSTAFF, FRANCIS A. "Electricity Forward Prices: A High-Frequency Empirical Analysis" 1877
LOVE, INESSA (See Fisman) 2785

MAHEU, JOHN M. "News Arrival, Jump Dynamics, and Volatility Components for Individual Stock Returns" 755
MAUER, DAVID C. (See Billett) 107
MAXWELL, WILLIAM F. (See Eberhart) 623
MAYHEW, STEWART (See Chakravarty) 1235
MAYHEW, STEWART "How Do Exchanges Select Stocks for Option Listing?" 447
MCCURDY, THOMAS H. (See Maheu) 755
MEGGINSON, WILLIAM L. "The Choice of Private Versus Public Capital Markets: Evidence from Privatizations" 2835
MIAN, SHEHZAD (See Kini) 1511
MIAO, JIANJUN (See Bernhardt) 339
MICHAELY, RONI (See Grullon) 651
MIHOV, VASSIL (See Mayhew) 447
MITCHELL, MARK "Price Pressure around Mergers" 31
MOORE, WILLIAM T. (See Korkeamaki) 391
MORCK, RANDALL (See Durnev) 65
MOYEN, NATHALIE "Investment–Cash Flow Sensitivities: Constrained versus Unconstrained Firms" 2061
NAGEL, STEFAN (See Brunnermeier) 2013
NANDA, VIKRAM "Bond Insurance: What Is Special About Munis?" 2253
NASH, ROBERT C. (See Megginson) 2835
NETTER, JEFFRY M. (See Megginson) 2835
NORONHA, GREGORY (See Chen) 1901
NOSAL, ED (See Bernhardt) 2655
O'HARA, MAUREEN (See Easley) 1553
OFFICER, MICAH S. "Collars and Renegotiation in Mergers and Acquisitions" 2719
OYER, PAUL "Why Do Firms Use Incentives That Have No Incentive Effects?" 1619
PANIGIRTZOGLOU, NIKOLAOS (See Bliss) 407
PARKER, JONATHAN A. (See Aït-Sahalia) 2959
POULSEN, ANNETTE B. (See Megginson) 2835
PULVINO, TODD (See Mitchell) 31
PYLE, DAVID H. "Minutes of the Annual Membership Meeting," 1931
PYLE, DAVID H. "Report of the Executive Secretary and Treasurer" 1933
RHODES-KROPF, MATTHEW "Market Valuation and Merger Waves" 2685
ROSS, STEPHEN A. "Compensation, Incentives, and the Duality of Risk Aversion and Riskiness" 207
SADKA, RONNIE (See Korajczyk) 1039
SALY, P. JANE (See Callaghan) 1651
SAPP, TRAVIS "Does Stock Return Momentum Explain the "Smart Money" Effect?" 2605
SCHENONE, CAROLA "The Effect of Banking Relationships on the Firm's IPO Underpricing" 2903
SCHRODER, MARK "Risk-Neutral Parameter Shifts and Derivatives Pricing in Discrete Time" 2375
SEASHOLES, MARK S. (See Feng) 2117
SHACKELFORD, DOUGLAS A. (See Graham) 1585
SIDDIQUE, AKHTAR R. (See Eberhart) 623
SINGAL, VIJAY (See Chen) 1901
SINGH, RAJDEEP (See Nanda) 2253
SONG, WEI-LING "Competition and Coalition among Underwriters: The Decision to Join a Syndicate" 2421
SPATT, CHESTER S. (See Dammon) 999
STAFFORD, ERIK (See Mitchell) 31
STAMBAUGH, ROBERT F. "Report of the Editor of *The Journal of Finance* for the Year 2003" 1935
STEIN, JEREMY C. (See Hong) 137
STRÖMBERG, PER (See Kaplan) 2177
SUBRAMANIAM, CHANDRA (See Callaghan) 1651
SUBRAMANIAN, AJAY "Option Pricing on Stocks in Mergers and Acquisitions" 795
SUN, AMY X. (See Koch) 2093
SUNDARAM, RANGARAJAN K. (See Amihud) 1325
TITMAN, SHERIDAN "Market Imperfections, Investment Flexibility, and Default Spreads" 165
TIWARI, ASHISH (See Sapp) 2605
TOMPAIDIS, STATHIS (See Titman) 165
TSYPLAKOV, SERGEY (See Titman) 165
UEDA, MASAKO "Banks versus Venture Capital: Project Evaluation, Screening, and Expropriation" 601
UPPAL, RAMAN (See Das) 2809
VASSALOU, MARIA "Default Risk in Equity Returns" 831
VILLALONGA, BELÉN "Diversification Discount or Premium? New Evidence from the Business Information Tracking Series" 479
VISWANATHAN, S. (See Rhodes-Kropf) 2685
WANG, ASHLEY W. (See Brennan) 1743
WANG, ASHLEY W. (See Longstaff) 1877
WANG, KEVIN Q. (See Jacobs) 2211
WEISBACH, MICHAEL S. (See Almeida) 1777
WHALEY, ROBERT E. (See Bollen) 711
WINTON, ANDREW (See Kahn) 2531
WOOD, ROBERT A. (See Chiyachantana) 869
WU, LIUREN (See Huang) 1405
WURGLER, JEFFREY (See Baker) 1125
WYATT, STEVE B. (See Kluger) 969
XIA, YIHONG (See Brennan) 1743
XING, YUHANG (See Vassalou) 831
YARON, AMIR (See Bansal) 1481
YERMACK, DAVID "Remuneration, Retention, and Reputation Incentives for Outside Directors" 2281
YEUNG, BERNARD (See Durnev) 65
YOGO, MOTOHIRO (See Aït-Sahalia) 2959
ZHANG, FRANK (See Downing) 899
ZHANG, HAROLD H. (See Dammon) 999
ZINGALES, LUIGI (See Dyck) 537